

CURRICULUM VITAE

KIMIO MORIMUNE

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Degrees:

Kyoto University

BA	(Economics)	3/69
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MA	(Economics)	3/71
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D. Econ.		9/85
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Stanford University

MS	(Statistics)	6/75
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Ph.D.	(Economics)	6/76
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Professional Positions:

Associate Professor, Kyoto University, October 1975–March 1986

Professor, Kyoto University, April 1986 –

Dean, April 2006–

Field of Research:

Econometrics, Statistics

Visitor-ship:

Visiting Assistant Professor, University of Illinois at Urbana-Champaign,

August 1976 - July 1977, January 1979 - May 1980

Visiting Associate Professor, Stanford University, September 1985 - July 1986

Visiting Professor, Fudan University, Shanghai, China September 1-30 1990

Visiting Professor, The University of Western Australia, September 1991-June 1992

Academic Service:

- Associate Editor, *Journal of the Japanese Statistical Association* (1981-1985)
- Associate Editor, *Econometric Reviews* (1983-1989)
- Co-Editor, *The Economic Studies Quarterly* (1985 -1988)
- Editorial Board, *Econometric Theory* (1984-1991)
- Associate Editor, *International Economic Review* (1992-1994)
- Editorial Board, *International Economic Review* (1994 -1997)
- Scientific Advisory Board, *International Congress on Modeling and Simulation* (1992- 1998)
- Advisory Board member, *Journal of Economic Surveys* (1995 -)
- Co-Editor, *The Japanese Economic Review* (1995 -1998)
- Co-Editor, *Journal of Economic Research* (1997 -)
- Vice-President, Japanese Economic Association (2005)
- President, Japanese Economic Association (2006)

Books

- Statistical Inference in Econometrics* (Japanese), 1985
Translated into Korean, 1994
- Introductory Statistics* (Japanese), 1990
- Introductory Statistics (second edition)* (Japanese), 2000
- Econometrics* (Japanese), 1999
- The Nonlinear Models of Econometric Inference*,
Edited by Cheng Hsiao, Kimio Morimune, and James L. Powell,
Cambridge University Press, 2001
- Basic Econometrics* (Japanese), 2005

Publications

- [1] "Selecting the Optimal Order of Polynomial in the Almon Distributed Lag," with Takeshi Amemiya, *The Review of Economics and Statistics*, Vol. 56, No. 3, August 1974, pp. 378-386.
- [2] "Improving the Limited Information Maximum Likelihood Estimator When the Disturbances are Small," *Journal of the American Statistical Association*, Vol. 73, No. 346, December 1978, pp. 867-871.

- [3] "Time Aggregation, Coefficient of Determination and Systematic Risk of the Market Model," with Cheng F. Lee, *The Financial Review*, Spring 1978, pp. 36-47.
- [4] "Unions and the Employment Stability of Nonunion Workers: A Sequential Logit Approach," with Lawrence M. Kahn, *International Economic Review*, Vol. 20, No. 1, February 1979, pp. 217-235.
- [5] "Comparisons of Normal and Logistic Models in the Bivariate Dichotomous Analysis," *Econometrica*, Vol. 47, No. 4, pp. 957-975, July 1979.
- [6] "Improving the Maximum Likelihood Estimate in Linear Functional Relationships for Alternative Parameter Sequences," with Naoto Kunitomo, *Journal of the American Statistical Association*, Vol. 75, No. 369, pp. 230-237, 1980.
- [7] "Decision Rules for the Choice of Structural Equations," with Takamitsu Sawa, *Journal of Econometrics*, Vol. 14, No. 3, December 1980, pp. 329-347.
- [8] "Asymptotic Expansions of the Distribution of an Improved Limited Information Maximum Likelihood Estimator in Simultaneous Equations for Alternative Parameter Sequences," *Journal of the American Statistical Association*, Vol. 76, No. 374, June 1981, pp. 476-478.
- [9] "Asymptotic Expansions of the Distributions of k-Class Estimators When the Disturbances Are Small, " with Naoto Kunitomo and Yoshihiko Tsukuda, *The Economic Studies Quarterly*, Vol. 32, No. 2, August 1981, pp. 156-163.
- [10] "Asymptotic Expansions of the Distributions of the Estimates of Coefficients in a Simultaneous Equation System," with Y. Fujikoshi, N. Kunitomo, and M. Taniguchi, *Journal of Econometrics*, Vol. 18, No. 2, February 1982, pp. 191-205.
- [11] "A Review of Logit and Probit Models" (in Japanese), *Journal of the Japan Society for Simulation Technology*, Vol. 2, No. 1, March 1983, pp. 26-34.
- [12] "The Numerical Values of Some Key Parameters in Econometric Models," with T. W. Anderson and T. Sawa, *Journal of Econometrics*, Vol. 21, No. 2, February 1983, pp. 229-243.
- [13] "Asymptotic Expansions of the Distributions of the Test Statistics for Over identifying Restrictions in a System of Simultaneous Equations," with N. Kunitomo and Y. Tsukuda, *International Economic Review*, Vol. 24, No. 1, February 1983, pp. 199-215.
- [14] "Approximate Distributions of k-Class Estimators When the Degree of Overidentifiability is Large Compared with the Sample Size," *Econometrica*, Vol. 51, No. 3, May 1983, pp. 821-841.
- [15] "Comment to Model Specification Tests Against Nonnested Hypotheses," *Econometric Reviews*, Vol. 2, No. 1, 1983, pp. 137-143.
- [16] "Comment to on the Relevance of finite Sample Distribution Theory,"

Econometric Reviews, Vol. 2, No. 1, 1983, pp. 75-80.

- [17] "Testing a Subset of Coefficients in a Structural Equation," with Y. Tsukuda, *Econometrica*, Vol. 52, No. 2, March, 1984, pp. 427-448.
- [18] "Asymptotic Expansions of Distributions of the Structural Variance Estimators in a Simultaneous Equations System," with Y. Tsukuda, *Journal of Econometrics*, Vol. 24, No. 3, 1984, pp. 279-292.
- [19] "The Third Order Efficiency of the Extended Maximum Likelihood Estimators in a Simultaneous Equation System," with K. Takeuchi, *Econometrica*, Vol. 53, No. 1, January, 1985, pp. 177-200.
- [20] "Properties of Simultaneous-Equation Estimators in the Econometric Model," *Journal of the Japan Statistical Association*, Vol. 16, No. 1, 1985, pp. 45-61.
- [21] "Comparing Single Equation Estimators in a Simultaneous Equation System," with T. W. Anderson and N. Kunitomo, *Econometric Theory*, Vol. 2, part 1, 1986, pp. 1-32.
- [22] "Problem: Single Equation Estimation," *Econometric Theory*, Vol. 2, No. 3, pp. 442-444, December 1986. "Solution : ", Vol.4, No.1, 1988, pp176.
- [23] "Problem: Estimation of a Structural Equation When Reduced Form Coefficients Are Known," with Cheng Hsiao, *Econometric Theory*, Vol. 2, No. 3, pp. 445-446, December 1986.
"Solution : ", Vol.4, No.1, 1988, pp177.
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- [26] "Full Information Method in Estimating Simultaneous Equations System" (in Japanese), *The Economic Reviews*, Vol. 41, No. 3, pp. 206-217, July 1990.
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- [28] "The Distribution of The Full Information Maximum Likelihood Estimator", with Kosuke Oya, *Mathematics and Computers in Simulation*, Vol. 33, pp. 569-574, 1992.
- [29] "Problem: The Limited Information Maximum Likelihood Estimator", *Econometric Theory*, Vol. 8, No. 2, pp. 301-302, 1992.
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with Shinichi Sakata, *Journal of Econometrics* Vol. 57, pp. 257-276, 1993.
- [31] "Regression Diagnostics in Econometrics (in Japanese) "
with Shinya Sakano, *Journal of the Japanese Statistical Society*,
Vol. 22, No. 3, pp. 557-583, 1993.
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Vector Autoregression with Unit Roots" with Akihisa Mantani,
Japanese Economic Review , Vol. 42, No. 2, pp. 191-204, 1995.
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Economic Variables" with Kenji Miyazaki, *Journal of the Japanese
Statistical Society*, Vol. 27, pp. 1-18, 1997.
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with Guo Qing Zhao, *Journal of Economic Research*, Vol. 2, No. 2, pp. 1-29,
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with Guo Qing Zhao, *Japanese Economic Review*, Vol. 48, No. 4, pp.
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with Mitsuru Nakagawa, *The Nonlinear Models of Econometric Inference*,
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Cambridge University Press, pp. 349-362, 2001.
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Sciences*, Elsevier Science, E-I-C Number 2, Section No 2.2, Article No 116,
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based on grouped data", with Y. Murasawa, *Proceedings for the 14th
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International Congress on Modelling and Simulation*, with Yuya Hoshino,
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Markets*, Liu, Qingfeng, (12) p.29-44, 2006